

- s is a strategy profile which is an assignment of strategies for each player. E.g. $s = (N, S)$ is a strategy profile for 2 players where player 1 goes north and player 2 goes south.
- s_i is the chosen strategy (chosen action) for player i given profile s . E.g. for the strategy profile $s = (N, S)$, $s_1 = N$, aka player 1 chooses the north strategy.
- S_i is the set of strategies available to player i . E.g. $S_1 = \{N, S\}$, aka player 1 can choose either north or south. For a symmetrical game, $S_1 = S_2$.
- $u_i(s)$ is the utility (payoff) for player i given strategy profile s . E.g. for the strategy profile $s = (N, S)$, $u_1(N, S) = 1$, aka player 1 receives a payoff of 1 when they choose north and player 2 chooses south.
- σ is a mixed strategy profile. E.g. $\sigma = ((0.5, 0.5), (0.25, 0.75))$ is a mixed strategy profile for 2 players where player 1 chooses north with probability 0.5 and south with probability 0.5, and player 2 chooses north with probability 0.25 and south with probability 0.75.
- σ_i is the mixed strategy for player i given mixed profile σ . E.g. for the mixed strategy profile above, $\sigma_1 = (0.5, 0.5)$, aka player 1 chooses north with probability 0.5 and south with probability 0.5.
- $\sigma_i(s_i)$ is the probability that player i chooses strategy s_i given mixed strategy σ_i . E.g. for the mixed strategy $\sigma_1 = (0.5, 0.5)$, $\sigma_1(N) = 0.5$, aka player 1 chooses north with probability 0.5.
- Σ_i is the set of mixed strategies available to player i . E.g. $\Sigma_1 = \{(p, 1-p) \mid 0 \leq p \leq 1\}$, aka player 1 can choose any probability distribution over their strategies.
- $u_i(\sigma)$ is the expected utility (expected payoff) for player i given mixed strategy profile σ .

$$u_i(\sigma) = \sum_{s \in S} \left(\prod_{j=1}^I \sigma_j(s_j) \right) u_i(s)$$

Steps to find $u_i(\sigma)$:

- For each strategy profile s in the set of all strategy profiles S :
- Calculate the probability of that strategy profile occurring by multiplying the probabilities of each player choosing their respective strategies in that profile.
- Multiply that probability by the utility (payoff) for player i given that strategy profile.
- Sum these values over all strategy profiles to get the expected utility for player i .

For the mixed strategy profile $\sigma = ((0.5, 0.5), (0.25, 0.75))$, the expected utility for player i is:

$$\begin{aligned} u_i(\sigma) &= \sigma_1(N)\sigma_2(N)u_i(N, N) + \sigma_1(N)\sigma_2(S)u_i(N, S) \\ &\quad + \sigma_1(S)\sigma_2(N)u_i(S, N) + \sigma_1(S)\sigma_2(S)u_i(S, S) \end{aligned}$$

- A pure strategy is discrete: either north or south for example
- A mixed Nash equilibrium is the best outcome for both players when they're using mixed strategies (where the strategy is a probability of going north or south rather than a discrete north or south choice).
- A simplex is when each component adds to 1, e.g. $x + y = 1 \leftarrow 2$ strategy game.
- σ is a mixed profile
- $x = f(x)$ is a fixpoint
- Brouwer fixpoint theorem
- Kakutani fixpoint theorem
- Every n -player game has at least one Nash equilibrium.

- Sperner's Lemma:
 - Pick an arbitrary set of $n - 1$ colors (let's say red and blue)
 - Count red-blue edges after slicing simplex along cutlines
 - Count exterior edges (call it a)
 - Count interior edges twice (call it b)
 - Total count is $a + 2b$